Implementation of the Galerkin/Linear Finite Elements Method in 1d

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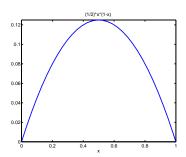
Problem Statement

We want to solve the following boundary value problem:

$$\begin{cases} -u'' = 1 & \text{in } (0,1) \\ u(0) = u(1) = 0 \end{cases}$$
 (1)

even though we know the exact solution, which is:

$$u(x)=\frac{1}{2}x(1-x)$$



Weak Formulation

The weak form of equation (??) reads:

$$\begin{cases}
\operatorname{cercare} u \in V = H_0^1(0, 1)t.c. \\
-\int_0^1 u'' \varphi \, dx = \int_0^1 1 \cdot \varphi \, dx \quad \forall \varphi \in V
\end{cases} \tag{2}$$

Using integration by parts we get

$$-\int_{0}^{1} u''\varphi \, dx = \int_{0}^{1} u'\varphi' \, dx - \left. \varphi u' \right|_{0}^{1} = \int_{0}^{1} u'\varphi' \, dx$$

Galerkin Method

Let $V_h \subset V$ be a subspace of finite dimension N_h and let $\{\varphi_i\} \subseteq V_h$ be a basis of V_h

$$\begin{cases}
\operatorname{cercare} u_h \in V_h t.c. \\
\int_0^1 u_h' \varphi_i' \, dx = \int_0^1 1 \cdot \varphi_i \, dx \quad \forall \varphi_i \in V_h
\end{cases}$$
(3)

We can express u_h as a linear combination of basis vectors:

$$u_h = \sum_{j=1}^{N_h} u_j \varphi_j \Rightarrow u'_h = \sum_{j=1}^{N_h} u_j \varphi'_j$$

Galerkin Method

Equation ??2 becomes:

$$\sum_{j=1}^{N_h} u_j \int_0^1 \varphi_i' \varphi_j' \, dx = \int_0^1 \varphi_i \, dx \quad i = 1, \dots, N_h$$

We therefore get a linear algebraic system of the form

$$Au = f$$

where

$$A_{ij} = \int_{0}^{1} \varphi_i' \varphi_j' \, dx, \ f_i = \int_{0}^{1} \varphi_i \, dx$$

and the vector of unknowns \mathbf{u} is formed by the coefficients of the expansion of u_h w.r.t. the basis $\{\varphi_i\}$

Linear Finite Elements

Let us define a *triangulation* of the interval (0, 1)



Let as choose as the finite dimensional space V_h the set of functions that are continuous in (0,1) and are degree-1 polynomials (*i.e.*, affine functions) in each subintervall.

the canonical basis for V_h is given by:

$$\{\varphi_i\} = \{\varphi_i \in V_h t.c. \varphi_i(x_j) = \delta_{ij}\}$$



Implementation of the Linear FEM I

Using the local support property of the Finite Element basis $\varphi_i(x) \neq 0$ solo se $x \in (x_{i-1}, x_{i+1})$ we get

$$A_{ij} = \begin{cases} 0 \text{ se } |i-j| > 1\\ \int\limits_{x_i}^{x_j} {\varphi_i'}^2 + \int\limits_{x_i}^{x_{i+1}} {\varphi_i'}^2 \text{ se } i = j\\ \int\limits_{x_{i-1}}^{x_i} {\varphi_i' \varphi_{i-1}'} \text{ if } j = i-1\\ \int\limits_{x_i}^{x_{i+1}} {\varphi_i' \varphi_{i+1}'} \text{ if } j = i+1 \end{cases}$$

▶ the non zero terms in the matrix are $N_h + 2 * (N_h - 1)$ (the matrix is therefore sparse and tridiagonal)

Implementation of the Linear FEM I

Using the local support property of the Finite Element basis $\varphi_i(x) \neq 0$ solo se $x \in (x_{i-1}, x_{i+1})$ we get

$$A_{ij} = \begin{cases} 0 \text{ se } |i-j| > 1\\ \int\limits_{x_i}^{x_i} {\varphi_i'}^2 + \int\limits_{x_i}^{x_{i+1}} {\varphi_i'}^2 \text{ se } i = j\\ \int\limits_{x_{i-1}}^{x_i} {\varphi_i' \varphi_{i-1}'} \text{ if } j = i-1\\ \int\limits_{x_i}^{x_{i+1}} {\varphi_i' \varphi_{i+1}'} \text{ if } j = i+1 \end{cases}$$

each entry in the matrix is given by a sum of (few) integrals each computed on only one subinterval

Implementation of the Linear FEM II

To assemble \mathbf{A} , we decompose the intervals of (0,1) into integrals on subintervals:

$$A_{ij} = \int_0^1 \varphi_i' \varphi_j' \, dx = \sum_{k=1}^{N_h+1} \int_{x_{k-1}}^{x_k} \varphi_i' \varphi_j' \, dx$$

We can then use the following algorithm for assembling A:

- 1. Initialize all elements of A to 0
- 2. Compute integrals on subintervals
- 3. Compute entries od **A** as sums of the partial integrals

This is unnecessary for this simple case but has advantages in more complex situations we will discuss later:

- 1. Extension to different bases
- 2. Extension to multiple space dimensions
- Parallel computing

Implementation of the Linear FEM III

In each subinterval (x_{k-1}, x_k) there are four integrals $\neq 0$ which need to be computed, they are usually arranged into a *local matrix*:

$$\mathbf{A_{loc}} = \begin{bmatrix} i = k - 1, j = k - 1 & i = k - 1, j = k \\ i = k, j = k - 1 & i = k, j = k \end{bmatrix}$$

 $A_{loc_{11}}$ will then be added to $A_{k-1,k-1}$ $A_{loc_{12}}$ will then be added to $A_{k-1,k}$ etc...

this process is called assembly of the coefficient matrix

Implementation in Octave

```
a = 0:
     b = 1:
 3 L = b-a;
 4 nnodes = 50;
 5 nels = nnodes - 1:
     h = L / nels;
     nodes = [a:h:b]:
     elements = [1:nnodes-1: 2:nnodes]:
9
10
    %% Initialize the coefficients matrix
     A = zeros (nnodes):
12
    %% loop over the intervals to assemble the coefficient matrix:
     for iel=1:nels
14
15
16
       % build local matrix
       mloc = zeros (2):
18
      %% loop over the rows of the local matrix
19
20
       for inode =1:2
22
        %% compute gradient of the inode-th test function
         igrad = (-1)^{\hat{}}inode / h:
24
        %% loop over the columns of the local matrix
26
         for inode =1:2
28
          %% compute gradient of the inode-th shape function
29
           igrad = (-1)^i node/h;
30
          %% integrate igrad*jgrad over the element iel and store at mloc (inode, jnode)
31
32
           mloc(inode, inode) = igrad * igrad * h;
34
         end
35
       end
```

Implementation in Octave

```
30
31
           %% integrate igrad*jgrad over the element iel and store at mloc (inode, jnode)
           mloc(inode.inode) = igrad * igrad * h:
33
34
         end
35
       end
36
37
       %% Assembly:
38
       for inode =1:2
39
         for inode =1:2
40
           A(elements (inode, iel), elements (inode, iel)) = ...
           A(elements(inode.iel), elements(inode.iel)) + ...
41
42
           mloc(inode.inode):
43
         end
44
       end
45
     end
46
47
48
     %% Initialize the rhs vector
49
     f = zeros (nnodes, 1);
50
51
     % loop over the elements to assemble the rhs
52
     for iel = 1:nels
53
54
       %% build local vector
55
      vloc = zeros (2, 1);
56
57
       %% loop over the rows of local vector
58
       for inode =1:2
59
60
         %% compute the integral of the forcing term
61
         %% times the inode-th test function integrated
62
         %% on the interval iel
63
         vloc(inode) = h / 2;
64
65
       end
```

Implementation in Octave

```
60
         %% compute the integral of the forcing term
61
         %% times the inode-th test function integrated
62
         %% on the interval iel
63
         vloc(inode) = h / 2;
64
65
       end
66
67
      % Assembly:
68
       for inode = 1:2
         f(elements(inode, iel)) += ...
         vloc(inode);
71
       end
     end
73
     %% Impose boundary conditions via Iron's trick
74
     f(1) = 0;
     f(end) = 0;
76
     A(1, 1) = 1;
     A(1, 2:end) = 0;
79
80
     A(end. end) = 1:
81
     A(end. 1:end-1) = 0:
    %% Solve linear system
84
     uh = A \setminus f:
85
    %% plot solution
86
     plot (nodes, uh, nodes, nodes .* (1 - nodes) / 2, 'x')
```

Implementation in C++

```
#include <iostream>
     #include <cmath>
     int main ()
 5
6
       constexpr double a = 0;
       constexpr double b = 1;
       constexpr double L = b - a;
10
       constexpr unsigned int nnodes = 50;
       constexpr unsigned int nels = nnodes - 1;
       constexpr double h = L / static_cast < double > (nels);
12
       constexpr unsigned int maxit = 10000;
14
       constexpr double tol = 1.0e-15:
15
16
       double nodes[nnodes]:
       for (unsigned int ii = 0: ii < nnodes: ++ii)
18
         nodes[ii] = static_cast<double>(ii) * h + a:
19
20
       unsigned int elements [nels][2]:
       for (unsigned int ii = 0: ii < nels: ++ii)
23
           elements[ii][0] = ii:
24
           elements[ii][1] = ii+1:
25
26
27
28
       double Ainnodes linnodes 1:
29
       for (unsigned int ii = 0: ii < nnodes: ++ii)
         for (unsigned int ii = 0: ii < nnodes: ++ii)
30
31
           A[ii][ii] = 0.0:
32
       for (unsigned int iel = 0; iel < nels; ++iel)
34
```

```
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50
51
52
           }
54
55
56
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60
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62
63
64
65
```

```
for (unsigned int jj = 0; jj < nnodes; ++ ii)
   A[ii][jj] = 0.0;
for (unsigned int iel = 0: iel < nels: ++iel)
    double mloc[2][2];
    for (unsigned int ii = 0: ii < 2: ++ii)
      for (unsigned int ii = 0: ii < 2: ++ii)
        mloc[ii][jj] = 0.0;
    for (unsigned int inode = 0: inode < 2: ++inode)
        double igrad = (inode == 0 ? 1.0 / h : -1.0 / h);
        for (unsigned int inode = 0: inode < 2: ++inode)
            double igrad = (inode == 0 ? 1.0 / h : -1.0 / h):
            mloc(inode)[inode] = igrad * igrad * h:
            A[elements[iel][inode]][elements[iel][jnode]] +=
              mloc[inode][inode];
double f[nnodes];
for (unsigned int ii = 0; ii < nnodes; ++ii)
  f[ii] = 0.0;
for (unsigned int iel = 0; iel < nels; ++iel)
    double vloc[2];
    for (unsigned int ii = 0; ii < 2; ++ii)
      vloc[ii] = 0.0;
    for (unsigned int inode = 0; inode < 2; ++inode)
```

Implementation in C++

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63 64

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89 90

91 92 93

94 95

```
double vloc[2]:
    for (unsigned int ii = 0: ii < 2: ++ii)
      vloc[ii] = 0.0:
    for (unsigned int inode = 0: inode < 2: ++inode)
        vloc[inode] = h / 2.0:
        f[elements[iel][inode]] += vloc[inode];
  }
f[0] = 0:
f[nnodes - 1] = 0:
A[0][0] = 1.0:
for (unsigned int ii = 1: ii < nnodes: ++ii)
  A[0][i] = 0.0:
A[nnodes - 1][nnodes - 1] = 1.0;
for (unsigned int ii = 0; ii < nnodes-1; ++ii)
  A[nnodes - 1][ii] = 0.0;
double uh[nnodes];
for (unsigned int ii = 0; ii < nnodes; ++ii)
  uh[ii] = 0.0;
double uh_new = 0;
double incrnorm = 0:
for (unsigned int ii = 0; ii < maxit; ++ii)
    incrnorm = 0;
    for (unsigned int || = 0; || < nnodes; ++||)
        double res = f[ii];
        for (unsigned int kk = 0; kk < nnodes; ++kk)
```

Implementation in C++

Compile and run

```
$ g++ -std=gnu++11 femld.cpp -o femld
$ ./femld >> res.txt
$ octave -q
>> load res.txt
>> plot (res)
```

Compile with a Makefile

file v0.2/fem1d.cpp

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34

```
#include "fem1d.h"
int main ()
  mesh m (a. b. nnodes):
  double Afnnodes Ifnnodes 1:
  std::fill (&(A[0][0]), &(A[nnodes - 1][nnodes]), 0.0);
  for (unsigned int iel = 0: iel < m.nels: ++iel)
      double mloc[2][2];
      std::fill (&(mloc[0][0]), &(mloc[1][2]), 0.0);
      for (unsigned int inode = 0; inode < 2; ++inode)
          double igrad = (inode == 0 ? 1.0 / m.h : -1.0 / m.h);
          for (unsigned int inode = 0; inode < 2; ++inode)
              double igrad = (inode == 0 ? 1.0 / m.h : -1.0 / m.h);
              mloc[inode][inode] = igrad * igrad * m.h;
              A[m. elements [iel][inode]][m. elements [iel][jnode]] +=
                mloc[inode][inode];
  double f[nnodes];
  std::fill (f, f + nnodes, 0.0);
  for (unsigned int iel = 0: iel < m.nels: ++iel)
      double vloc[2]:
```

file v0.2/fem1d.cpp

```
double f[nnodes];
30
31
       std::fill (f, f + nnodes, 0.0);
32
       for (unsigned int iel = 0; iel < m.nels; ++iel)
34
35
           double vloc[2];
           std::fill (vloc, vloc + 2, 0.0);
36
37
38
           for (unsigned int inode = 0; inode < 2; ++inode)
40
                vloc[inode] = m.h / 2.0;
                f[m. elements[iel][inode]] += vloc[inode];
41
42
         }
43
44
45
       f[0] = 0:
       f[nnodes - 1] = 0:
46
47
       A[0][0] = 1.0;
48
49
       std::fill (&(A[0][1]), &(A[0][nnodes]), 0.0);
50
51
       A[nnodes - 1][nnodes - 1] = 1.0:
52
       std::fill (&(A[nnodes - 1][0]), &(A[nnodes - 1][nnodes - 1]), 0.0);
53
54
       double uh [nnodes]:
55
       gauss_seidel (A. f. uh):
56
57
       for (unsigned int ii = 0: ii < nnodes: ++ii)
         std::cout << uh[ii] << std:: endl;
58
59
60
       return 0:
61
     };
```

file v0.2/fem1d.h

```
1 #indef HAVE_FEMID_H
2 #define HAVE_FEMID_H
3 
4 #include <array>
6 #include <array>
6 #include <cmath>
7 #include <lostream>
8 
9 #include "config_h"
11 #include "gauss_seidel.h"
12 
13 #endif
```

file v0.2/config.h

```
#ifndef HAVE.CONFIG.H
#define HAVE.CONFIG.H

constexpr double a = 0;
constexpr double b = 1;
constexpr unsigned int nnodes = 50;

#endif
```

```
file v0.2/mesh.h
     #ifndef HAVE_MESH_H
     #define HAVE_MESH_H
     class mesh
     public:
9
       const unsigned int nnodes;
10
       const double L:
       const unsigned int nels;
       const double h:
14
       double *nodes:
15
       unsigned int (*elements)[2];
16
       mesh
18
       (const double a, const double b, const unsigned int nnodes_);
19
20
       mesh ()
         delete [] nodes;
         delete [] elements:
24
26
     };
27
     #endif
```

file v0.2/mesh.cpp

16

18 19

```
#include "mesh.h"

mesh::mesh
(const double a, const double b, const unsigned int nnodes_)
: L (b - a), nnodes (nnodes_),
    nels (nnodes - 1), h (L / double (nels))
{

    nodes = new double [nnodes];
    for (unsigned int ii = 0; ii < nnodes; ++ii)
        nodes[ii] = static.cast<double>(ii) * h + a;

    elements = new unsigned int [nels][2];
    for (unsigned int ii = 0; ii < nels; ++ii)
    {
        elements[ii][0] = ii;
        elements[ii][1] = ii+1;
    }
}</pre>
```

file v0.2/gauss_seidel.h

```
#ifndef HAVE_GAUSS_SEIDEL_H
     #define HAVE_GAUSS_SEIDEL_H
     #include "config.h"
     void
     gauss_seidel
     (const double A[][nnodes],
     const double f[],
   double uh[],
10
      const unsigned int maxit = 10000,
      const double to l = 1.0e - 15);
14
15
```

#endif

file v0.2/gauss_seidel.cpp

```
#include "gauss_seidel.h"
     #include <cmath>
     void
     gauss_seidel
     (const double A[][nnodes],
      const double f[].
      double uhil.
      const unsigned int maxit.
      const double tol)
10
       double uh_new = 0:
13
       double incrnorm = 0:
       for (unsigned int ii = 0: ii < maxit: ++ii)
14
16
            incrnorm = 0:
           for (unsigned int ii = 0: ii < nnodes: ++ii)
18
                double res = f[ii]:
                for (unsigned int kk = 0; kk < nnodes; ++kk)
                  if (kk != jj)
                    res -= A[ij][kk] * uh[kk];
24
                uh_new = res / A[ii][ii];
26
                incrnorm = std::abs (uh_new - uh[ii]) > incrnorm ?
27
                  std::abs (uh_new - uh[jj]) :
                 incrnorm:
                uh[ii] = uh_new;
30
           if (incrnorm < tol)</pre>
31
             break:
```

Compile and run

```
g++ -std=c++11 -c fem1d.cpp -l.
g++ -std=c++11 -c mesh.cpp -l.
g++ -std=c++11 -c gauss_seidel.cpp -l.
g++ -o fem1d fem1d.o gauss_seidel.o mesh.o
rm fem1d.o gauss_seidel.o mesh.o
```

Compile with a Makefile

```
OBJS = fem1d.o gauss_seidel.o mesh.o
HEADERS = config.h
fem1d: $(OBJS)
        $(CXX) $(LDFLAGS) $(OBJS) -0 $@ $(LIBS)
$(OBJS) : %.o : %.cpp %.h $(HEADERS)
        $(CXX) $(CPPFLAGS) $(CXXFLAGS) -c $<
.PHONY: clean distclean
clean:
        $(RM) $(OBJS)
distclean: clean
        $(RM) fem1d
```

file v0.3/fem1d.cpp

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```
#include "fem1d.h"
int main ()
  mesh<nnodes> m (a, b):
  std::arrav<std::arrav<double.nnodes>.nnodes> A:
  for (unsigned int ii = 0: ii < nnodes: ++ii)
   A[ii]. fill (0.0);
  for (unsigned int iel = 0; iel < m. nels; ++iel)
      std::array<std::array<double, 2>, 2> mloc;
      for (unsigned int ii = 0; ii < 2; ++ii)
        mloc[ii]. fill (0.0);
      for (unsigned int inode = 0; inode < 2; ++inode)
          double igrad = (inode == 0 ? 1.0 / m.h : -1.0 / m.h);
          for (unsigned int inode = 0; inode < 2; ++inode)
              double igrad = (inode == 0 ? 1.0 / m.h : -1.0 / m.h);
              mloc[inode][inode] = igrad * igrad * m.h;
              A[m. elements [iel] [inode]] [m. elements [iel] [inode]] +=
                mloc[inode][inode];
  std::array<double, nnodes> f;
  f. fill (0.0):
  for (unsigned int iel = 0: iel < m.nels: ++iel)
      std::arrav<double. 2> vloc:
```

file v0.3/fem1d.cpp

```
30
31
       std::array<double, nnodes> f;
32
       f. fill (0.0);
       for (unsigned int iel = 0; iel < m. nels; ++iel)
34
35
           std::array<double, 2> vloc;
           vloc.fill (0.0);
36
37
38
           for (unsigned int inode = 0; inode < 2; ++inode)
40
               vloc[inode] = m.h / 2.0;
               f[m.elements[iel][inode]] += vloc[inode];
41
42
         }
43
44
45
       f[0] = 0:
       f.back() = 0:
46
47
       A[0][0] = 1.0:
48
49
       std::fill (&(A[0][1]), A[0].end (), 0.0);
50
51
       A.back (), back () = 1.0;
52
       std::fill (A.back (), begin (), A.back (), end () - 1, 0.0);
54
       std::arrav<double. nnodes> uh (f):
55
       gauss_seidel<nnodes> (A. f. uh):
56
57
       for (unsigned int ii = 0: ii < nnodes: ++ii)
         std::cout << uh[ii] << std:: endl;
58
59
60
       return 0:
61
     };
```

file v0.3/fem1d.h

```
1 #indef HAVE_FEMID_H
2 #define HAVE_FEMID_H
3 
4 #include <array>
6 #include <algorithm>
7 #include <lostream>
9 #include "config.h"
11 #include "gauss_seidel.h"
12
13 #endif
```

file v0.3/config.h

```
1   constexpr double a = 0;
2   constexpr double b = 1;
3   constexpr unsigned int nnodes = 50;
```

```
file v0.3/mesh.h
```

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```
#ifndef HAVE_MESH_H
#define HAVE_MESH_H
template<unsigned int nnodes>
class mesh
public:
  const double L:
  const unsigned int nels:
  const double h:
  std::arrav<double.nnodes> nodes:
  std::array<std::array<unsigned int. 2>, nnodes - 1> elements:
  mesh (const double a. const double b) : L(b-a).
                                          nels (nnodes - 1).
                                          h (L / double (nels))
    for (unsigned int ii = 0: ii < nnodes: ++ii)
      nodes[ii] = static_cast<double>(ii) * h + a:
    for (unsigned int ii = 0: ii < nels: ++ii)
        elements[ii][0] = ii;
        elements [ii][1] = ii+1:
};
#endif
```

file v0.3/gauss_seidel.h

```
#ifndef HAVE_GAUSS_SEIDEL_H
     #define HAVE_GAUSS_SEIDEL_H
     template<unsigned int nnodes>
     void
     gauss_seidel (const std::array<std::array<double. nnodes>, nnodes> &A.
                    const std::arrav<double. nnodes> &f.
                    std::arrav<double.nnodes> &uh.
 9
                    const unsigned int maxit = 10000.
10
                    const double tol = 1.0e-9)
       double uh_new = 0:
13
       double incrnorm = 0:
       for (unsigned int ii = 0: ii < maxit: ++ii)
14
16
            incrnorm = 0:
           for (unsigned int ii = 0: ii < nnodes: ++ii)
18
               double res = f[ii]:
               for (unsigned int kk = 0; kk < nnodes; ++kk)
                  if (kk != jj)
                    res -= A[ij][kk] * uh[kk];
24
               uh_new = res / A[ii][ii];
26
               incrnorm = std::abs (uh_new - uh[ii]) > incrnorm ?
                  std::abs (uh_new - uh[jj]) :
                  incrnorm:
29
               uh[ii] = uh_new;
30
31
           if (incrnorm < tol)</pre>
             break:
```

Compile and run

```
g++-std=c++11-c fem1d.cpp -I. g++-o fem1d fem1d.o rm fem1d.o
```

Compile with a Makefile

```
OBJS = fem1d.o
HEADERS = fem1d.h mesh.h gauss_seidel.h config.h
fem1d : fem1d.cpp $(HEADERS)
        $(CXX) $(CPPFLAGS) $(CXXFLAGS) -c $<
        $(CXX) $(LDFLAGS) $@.o -o $@ $(LIBS)
.PHONY: clean distclean
clean :
        $(RM) $(OBJS)
distclean: clean
        $(RM) fem1d
```